

Daily Index Arbitrage Report(Total of All Trading Participant)

09-Mar-26

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(5-Mar)

(thousand shares)

	Sales	Purchases
Number of Shares	34,772	7,974

2. Cash Position Related to Index Arbitrage(5-Mar)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	73,175	0	73,175	1,092,409	15,620	1,108,029
Change	10,155	0	10,155	-72,153	0	-72,153

Remarks: 1. Change means comparison to last weekend's position. - indicates minus figures

2. Program trading excludes transactions through ToSTNeT.

3. Cash position related to index arbitrage reflects the change caused by transactions through ToSTNeT.

4. The "Nearest Contract Month" of "Cash position related to index arbitrage" includes the figures up to Mar contract of 2026

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs

Top 15 Trading Participant

5-Mar-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	30,149	86.7	0	0.0	30,149	70.5
U B S	0	0.0	7,272	91.2	7,272	17.0
Mizuho	1,755	5.0	702	8.8	2,457	5.7
Jefferies	2,165	6.2	0	0.0	2,165	5.1
Societe Generale	703	2.0	0	0.0	703	1.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	34,772	100.0	7,974	100.0	42,746	100.0
Total of all Trading Participant	34,772	100.0	7,974	100.0	42,746	100.0

Remark: Based on the total of sales and purchases